T06390" 96SE6860

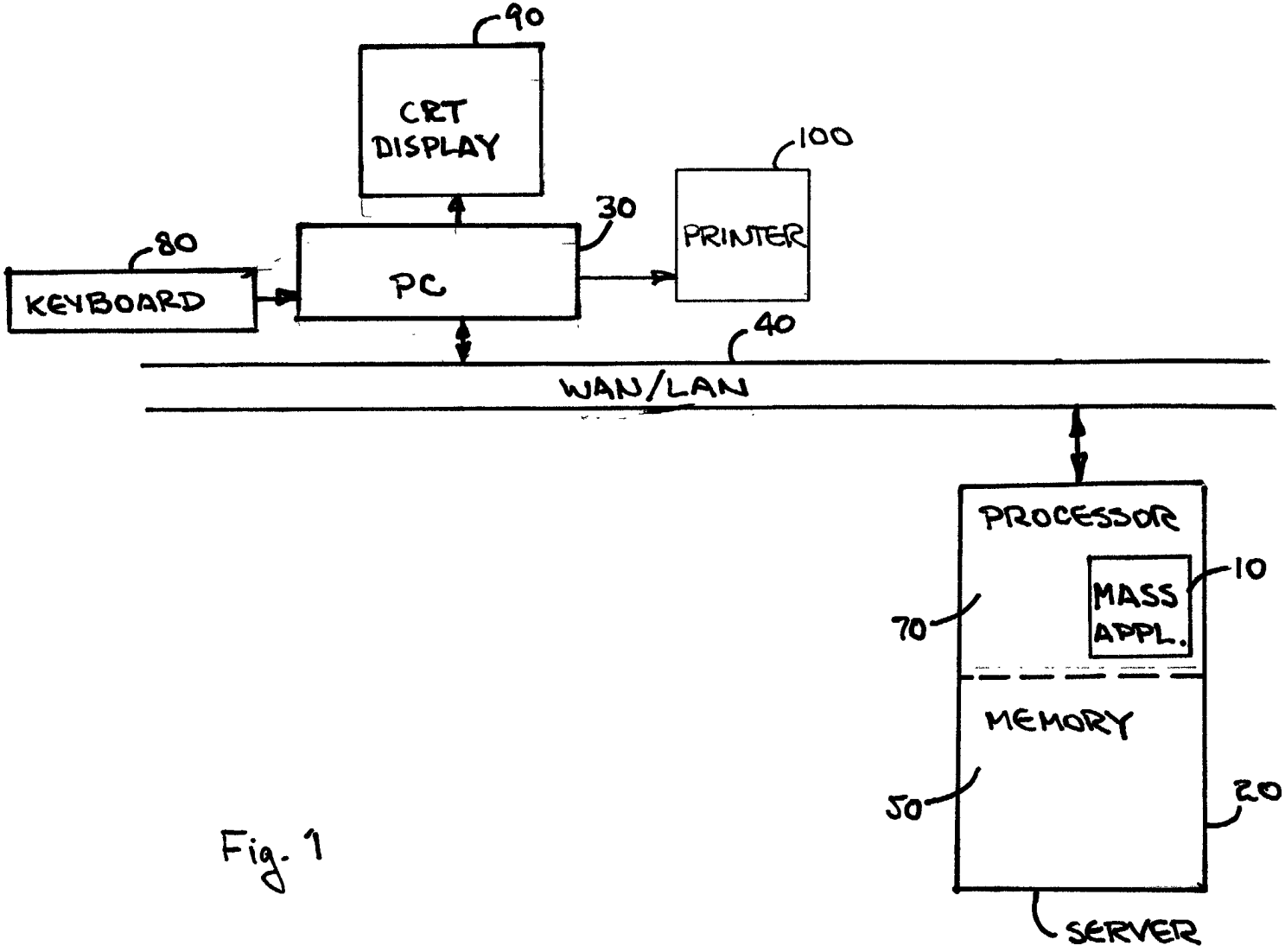


Fig. 1

7,959,050 - 6/14/11

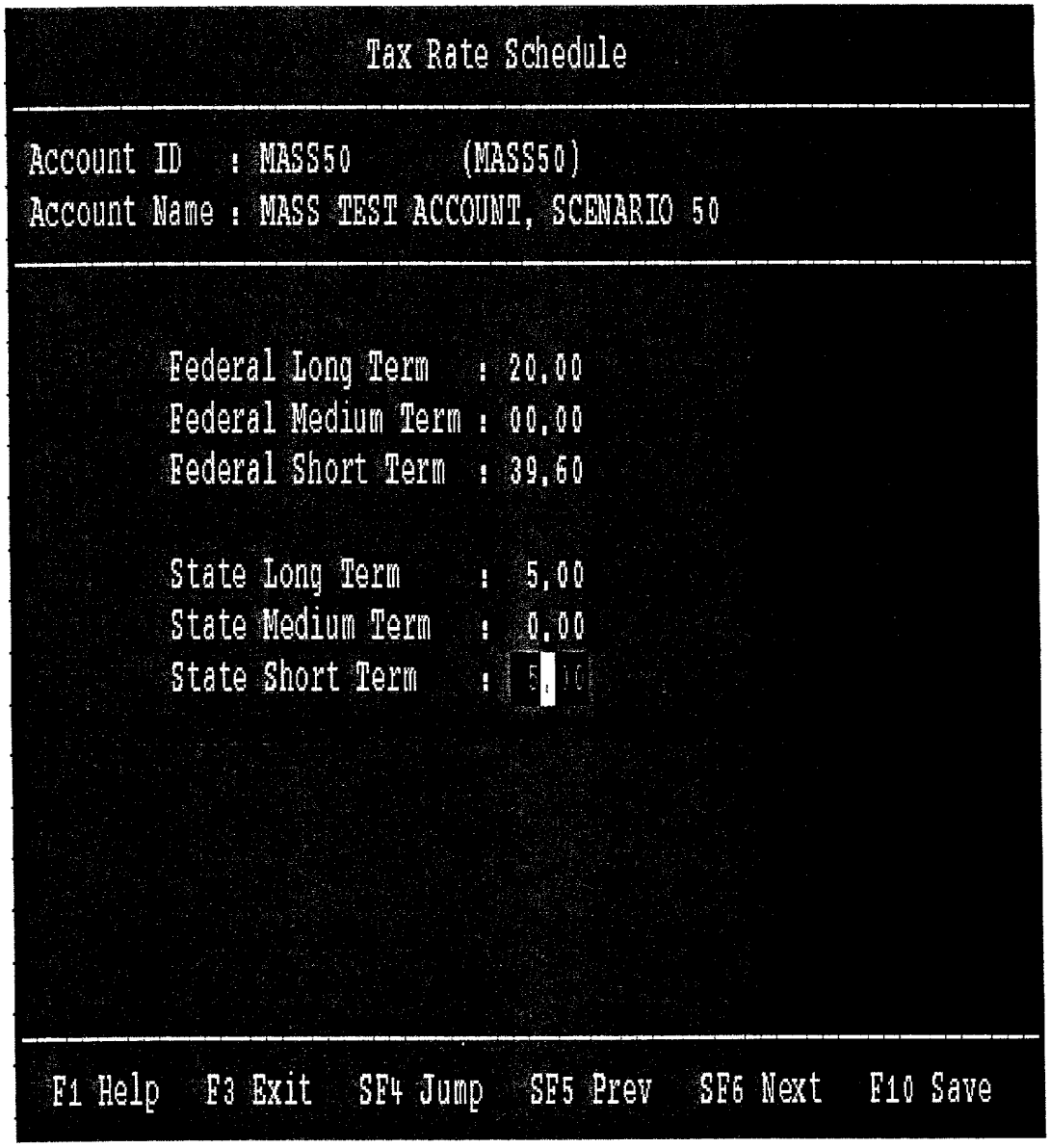


Fig. 2

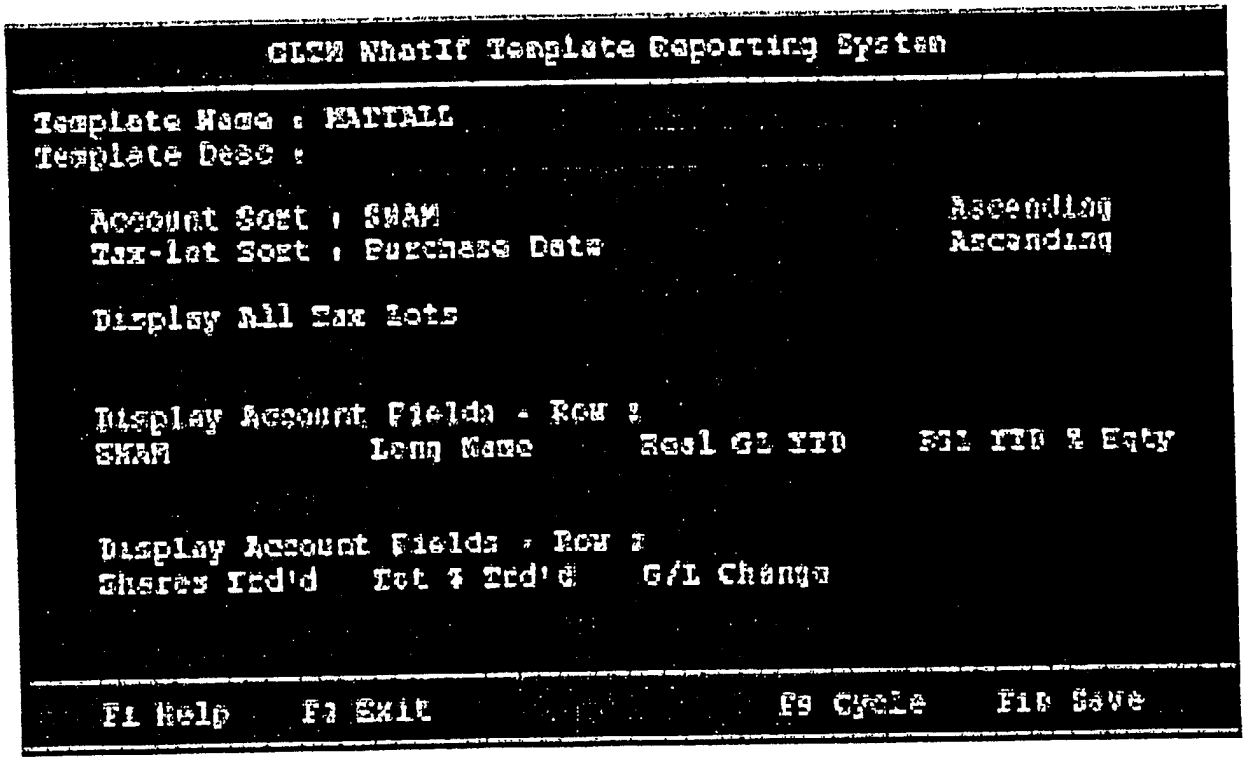

CLSM WhatIf Template Reporting System
Template Name : MATIALL
Template Desc :
Account Sort : SNAM
Ascending
Tax-lot Sort : Purchase Date
Ascending
Display All Tax Lots
Display Account Fields - Row 2
SNAM
Long Name
Real GL YTD
Sec YTD % Eqty
Display Account Fields - Row 3
Shares Trd'd
Tot % Trd'd
G/L Change
F1 Help
F3 Exit
F9 Cycle
F10 Save

Fig. 3

Docket No. 50277-0050

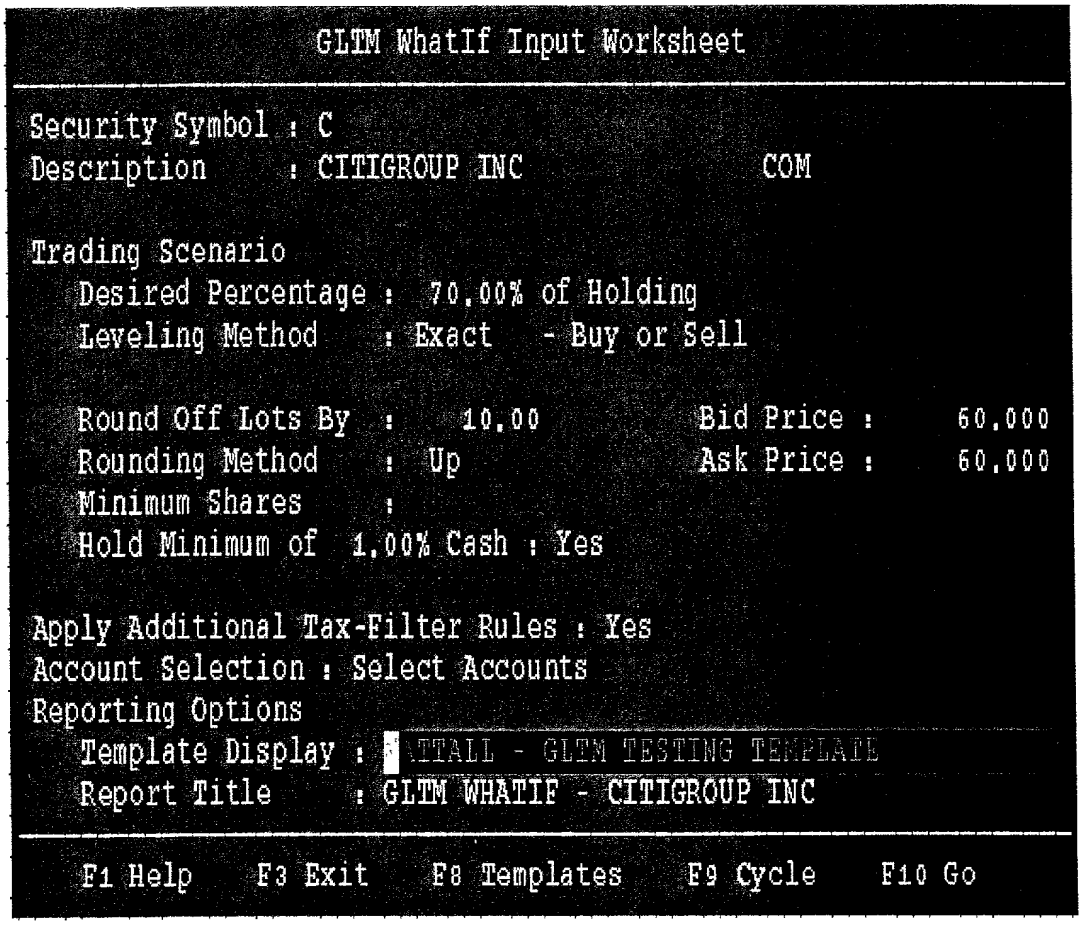


Fig. 4

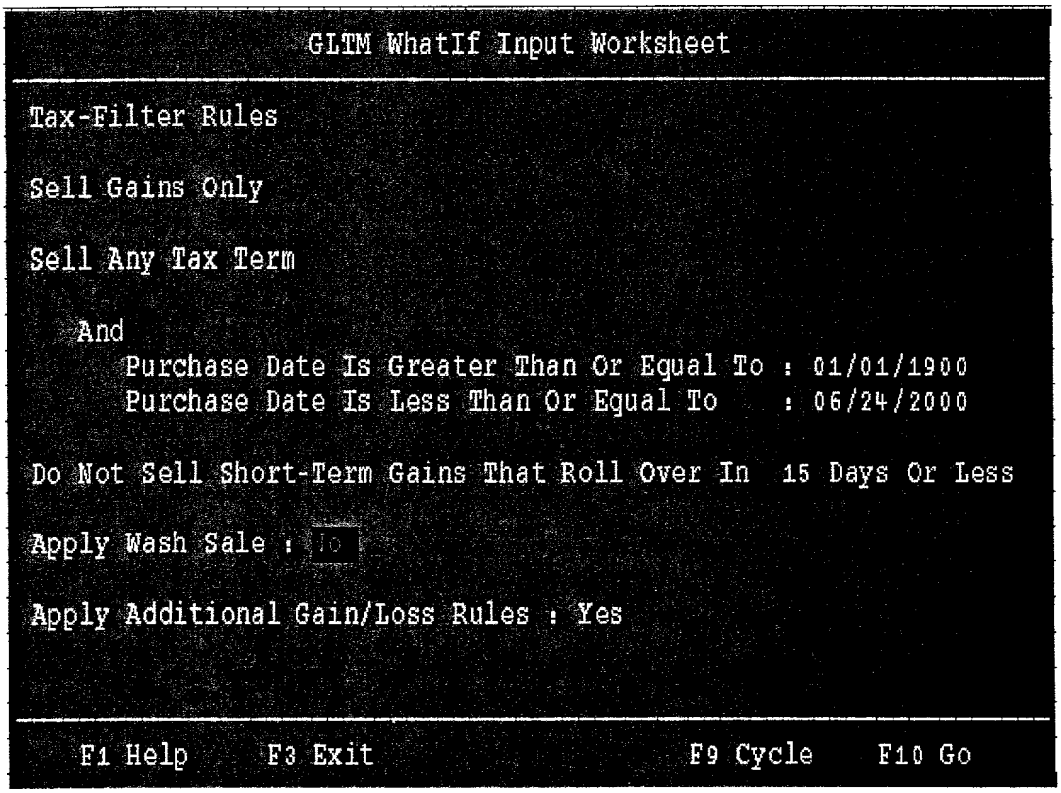


Fig. 5

Exhibit 2009, page 9 of 9

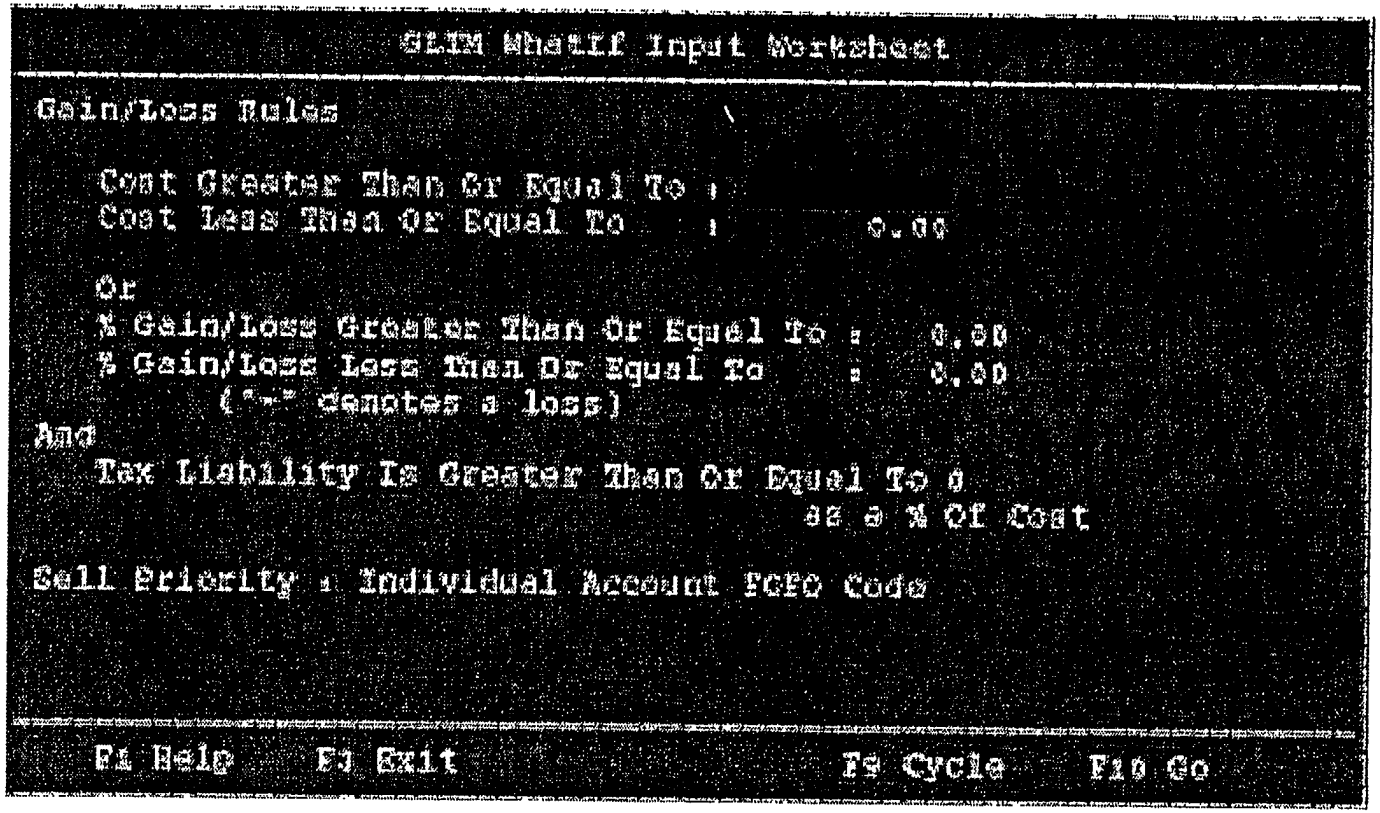

SLIM Whatif Input Worksheet
Gain/Loss Rules
Cost Greater Than Or Equal To :
Cost Less Than Or Equal To : 0.00
Or
% Gain/Loss Greater Than Or Equal To : 0.00
% Gain/Loss Less Than Or Equal To : 0.00
("-" denotes a loss)
And
Tax Liability Is Greater Than Or Equal To 0
as a % Of Cost
Sell Priority : Individual Account FCFO Code
F1 Help
F3 Exit
F8 Cycle
F10 Go

Fig. 6

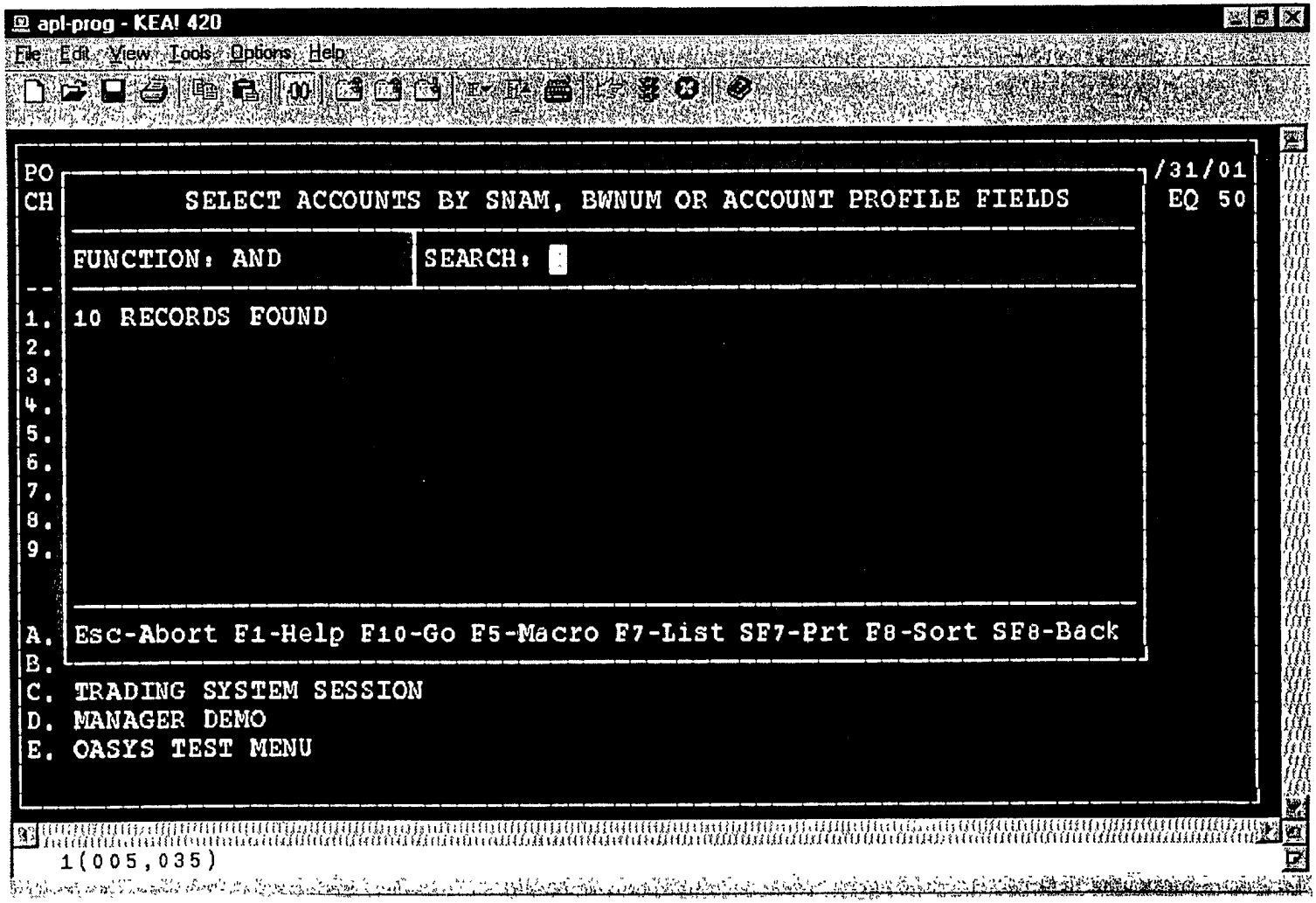

apl-prog - KEA! 420
File Edit View Tools Options Help
PO
CH
/31/01
EQ 50
SELECT ACCOUNTS BY SNAM, BWNUM OR ACCOUNT PROFILE FIELDS
FUNCTION: AND
SEARCH:
10 RECORDS FOUND
Esc-Abort F1-Help F10-Go F5-Macro F7-List SF7-Prt F8-Sort SF8-Back
TRADING SYSTEM SESSION
MANAGER DEMO
OASYS TEST MENU
1(005,035)

Fig. 7

PD-5958-5959

```
06/24/00                          TAX TESTING
1:19 P.M.          GLTM WHATIF - CITIGROUP INC                COM
                    Acct Selection : 50 51 (2/2 Accounts Own C)
- Trade Scenario -                          - Tax Filter Options -
C (172967101)        Price :   60.000    Sell Priority : Individual Account FOFO
Level :  70.00% Of Holding (Exact)       Apply Wash Sale : No
Round Lots :     10 (Up)                 Gains Only      , Any Tax Term
Min Shares :       Min Cash :   1.0%     ST Gains Rollover Days : 15
- Report Formatting Options -
Current Template : MATTALL - GLTM TESTING TEMPLATE
Current Sort : SNAM (Account), Purchase Date (Tax-lots)
Account Header: <SNAM> <Long Name> <Real GL YTD> <RGL YTD % Eqty>
                <Shares Trd'd> <Tot $ Trd'd> <G/L Change>
```

Fig. 8A

06/24/00 TAX TESTING

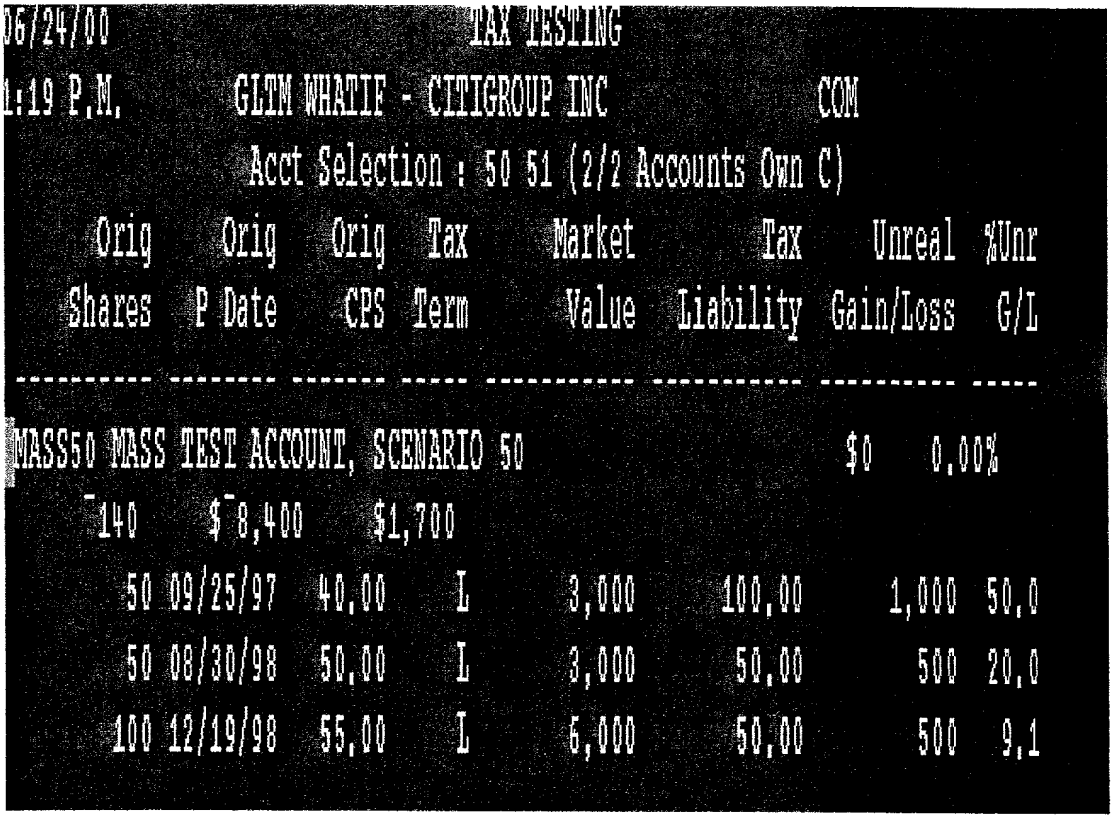
1:19 P.M. GLTM WHATIF - CITIGROUP INC COM

Acct Selection : 50 51 (2/2 Accounts Own C)

Orig Shares	Orig P Date	Orig P Cost	Orig %Rrt	Shares Traded	New %Prt	New Shares	Realized Gain/Loss	% G/L
MASS50 MASS TEST ACCOUNT, SCENARIO 50						$0	0.00%	
140	$8,400	$1,700						
50	09/25/97	2,000	11.1	50	0.0	0	1,000	50.0
50	08/30/98	2,500	11.1	50	0.0	0	500	20.0
100	12/19/98	5,500	22.2	40	13.3	60	200	9.1

Fig. 8B

Exhibit 1059 - Page 9



06/24/00 TAX TESTING
1:19 P.M. GLTM WHATIF - CITIGROUP INC COM
Acct Selection : 50 51 (2/2 Accounts Own C)

Orig Shares	Orig P	Orig Date	Orig CPS	Tax Term	Market Value	Tax Liability	Unreal Gain/Loss	%Unr G/L
MASS50 MASS TEST ACCOUNT, SCENARIO 50							$0	0.00%
140			$8,400	$1,700				
50		09/25/97	40.00	I	3,000	100.00	1,000	50.0
50		08/30/98	50.00	I	3,000	50.00	500	20.0
100		12/19/98	55.00	I	6,000	50.00	500	9.1

Fig. 8C

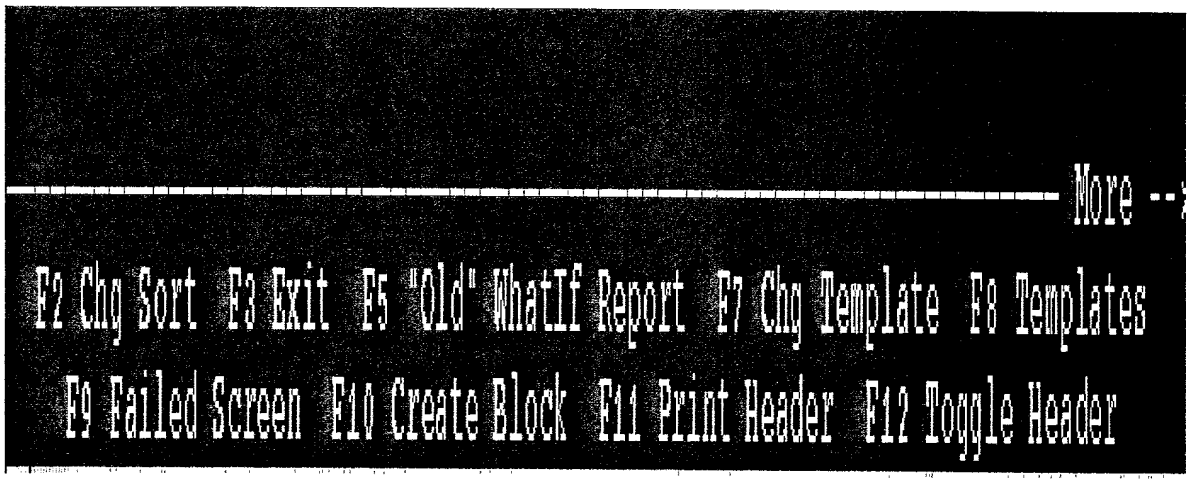


Fig. 8D

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06/24/00 TAX TESTING
1:24 P.M. GLTM WHATIF - CITIGROUP INC COM
Acct Selection : 50 51 (2/2 Accounts Own C)
TRADE SCENARIO FAILURES

Trd		Account	Shares To Trade	Purchase Date	Tax Term	Cost/ Share	Market Value	Real Gain/ Loss	Tax Liab/ Share	Fail Reason
N	*	MASS50	¯60	12/19/98	L	55.00	3600	300	0.50	OutObjective
NO	*	MASS50	¯50	06/23/99	L	70.10	3000	¯505	¯1.01	Gain/LossOnly OutObjective
NO	*	MASS50	¯100	02/21/00	S243	65.05	6000	¯505	¯2.02	Gain/LossOnly OutObjective
NO	*	MASS50	¯100	06/19/00	S361	62.53	6000	¯253	¯1.01	Gain/LossOnly OutObjective
NO		MASS51	¯100	09/25/97	L	80.00	6000	¯2000	¯2.00	Gain/LossOnly
NO		MASS51	¯500	08/30/98	L	70.00	30000	¯5000	¯1.00	Gain/LossOnly
NO		MASS51	¯50	12/19/98	L	65.00	3000	¯250	¯0.50	Gain/LossOnly
NO		MASS51	¯450	12/19/98	L	65.00	27000	¯2250	¯0.50	Gain/LossOnly OutObjective

F7 Show Restrictions F12 Toggle Header
F3 Back To Results Screen F8 Failed Mail F10 Save Changes

Goldman Sachs 0015

Fig. 9

Patent Application - 09/655,969

```
To: MATTB
Cc:
Bcc:
Future date: 20000629
      (Preface TOPIC with --- if urgent)
Topic: GLTM WHATIF FAILED - Sell Criteria - 06/24/00
------------------------------ Message -------------------------------
Current Template : MATTALL - GLTM TESTING TEMPLATE
Current Sort : SNAM (Account), Purchase Date (Tax-lots)
Account Header: <SNAM> <Long Name> <Real GL YTD> <RGL YTD % Eqty>
              <Shares Trd'd> <Tot $ Trd'd> <G/L Change>

Reason for failure: Sell Criteria
A file has been created in your directory containing accounts that
could not be traded for the noted failed reason.  You can use the
command '\GLTMFILE' at any Account Selection prompt and enter the
file name listed below, to re-select these accounts.

Date of Failure: 06/24/00
File: FAILED.035
----------------------------------------------------------------------
  F1-Help  F3-Abort Mail Message  F9-Browse Roster  F10-Send Mail Message
```

Fig. 10

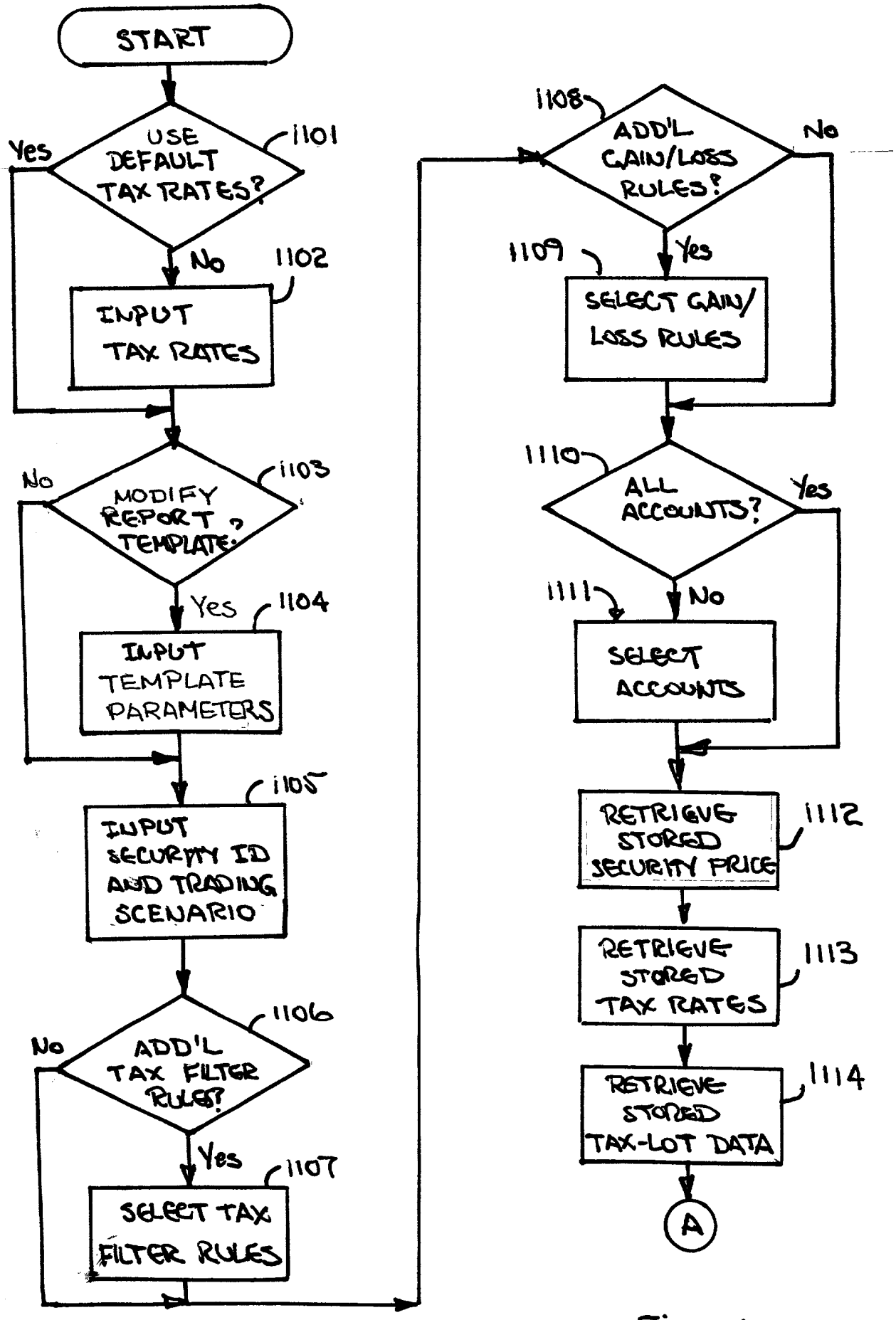
START
USE DEFAULT TAX RATES?
1101
Yes
No
INPUT TAX RATES
1102
MODIFY REPORT TEMPLATE?
1103
No
Yes
INPUT TEMPLATE PARAMETERS
1104
INPUT SECURITY ID AND TRADING SCENARIO
1105
ADD'L TAX FILTER RULES?
1106
No
Yes
SELECT TAX FILTER RULES
1107
ADD'L GAIN/LOSS RULES?
1108
No
Yes
SELECT GAIN/LOSS RULES
1109
ALL ACCOUNTS?
1110
Yes
No
SELECT ACCOUNTS
1111
RETRIEVE STORED SECURITY PRICE
1112
RETRIEVE STORED TAX RATES
1113
RETRIEVE STORED TAX-LOT DATA
1114
A

Fig. 11A

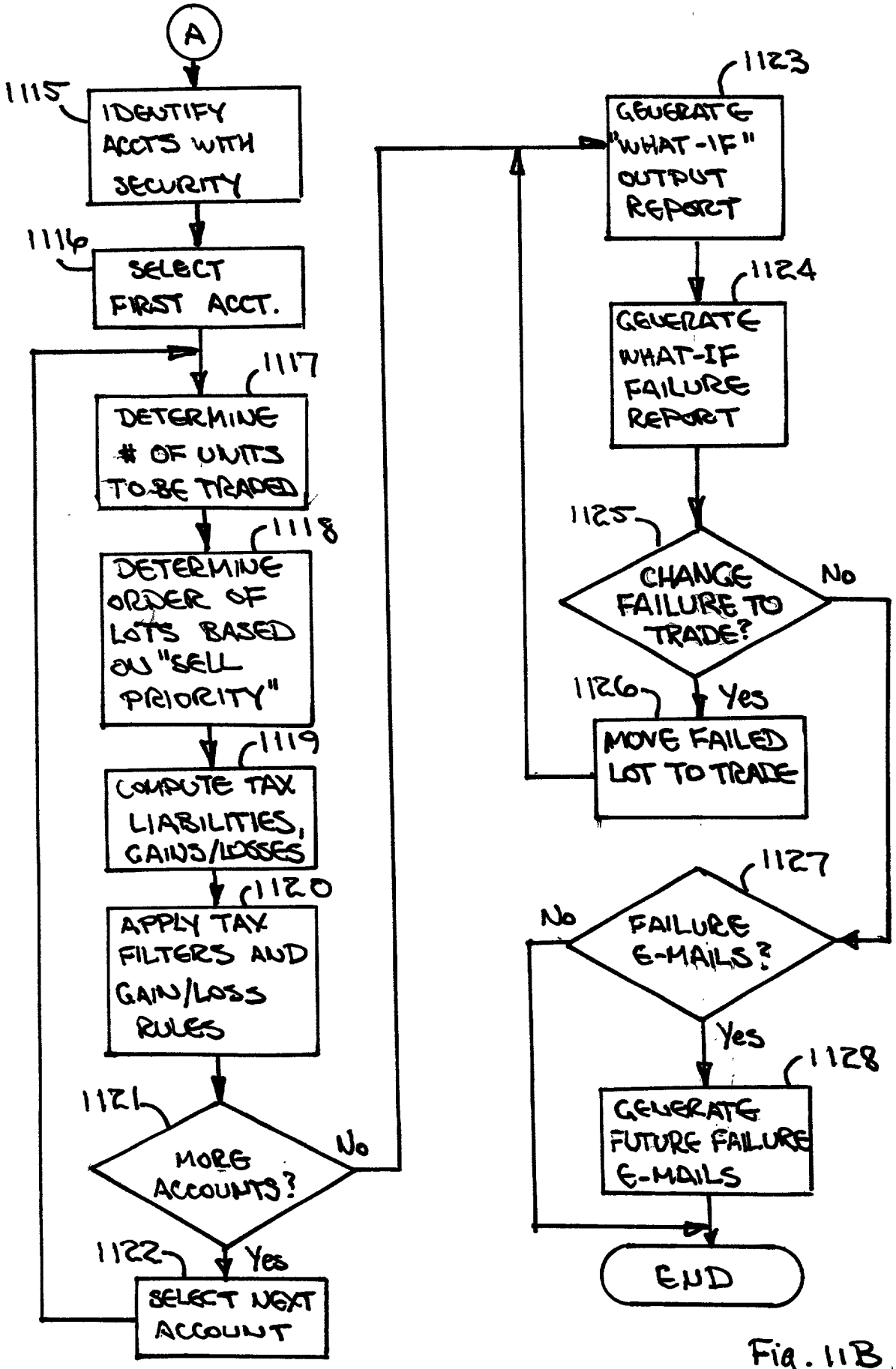
A
1115
IDENTIFY ACCTS WITH SECURITY
1116
SELECT FIRST ACCT.
1117
DETERMINE # OF UNITS TO BE TRADED
1118
DETERMINE ORDER OF LOTS BASED ON "SELL PRIORITY"
1119
COMPUTE TAX LIABILITIES, GAINS/LOSSES
1120
APPLY TAX FILTERS AND GAIN/LOSS RULES
1121
MORE ACCOUNTS?
No
1122
Yes
SELECT NEXT ACCOUNT
1123
GENERATE "WHAT-IF" OUTPUT REPORT
1124
GENERATE WHAT-IF FAILURE REPORT
1125
CHANGE FAILURE TO TRADE?
No
1126
Yes
MOVE FAILED LOT TO TRADE
1127
FAILURE E-MAILS?
No
Yes
1128
GENERATE FUTURE FAILURE E-MAILS
END

Fig. 11B